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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For July 2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2015	2025 On 06-August-15			Bond Future	122.42	122.4003	122.4201	122.4003	38.00
27/07/2015	2025 On 06-August-15	120.99	Call	Bond Future	1430	1	1430	1	0.00
27/07/2015	2025 On 06-August-15	121.00	Call	Bond Future	1420	1	1420	1	0.00
27/07/2015	2025 On 06-August-15	121.01	Call	Bond Future	1410	1	1410	1	0.00
27/07/2015	2025 On 06-August-15	121.00	Put	Bond Future	0	0	0	0	0.00
27/07/2015	2025 On 06-August-15	121.01	Put	Bond Future	0	0	0	0	0.00
27/07/2015	2025 On 06-August-15	120.99	Put	Bond Future	0	0	0	0	0.00
27/07/2015	2025 On 05-November-15			Bond Future	124.41	124.3867	124.4059	124.3867	0.00
27/07/2015	2025 On 05-November-15	123.01	Call	Bond Future	1396	1	1396	1	0.00
27/07/2015	2025 On 05-November-15	122.99	Call	Bond Future	1416	1	1416	1	0.00
27/07/2015	2025 On 05-November-15	123.00	Call	Bond Future	1406	1	1406	1	0.00
27/07/2015	2025 On 05-November-15	122.99	Put	Bond Future	0	0	0	0	0.00
27/07/2015	2025 On 05-November-15	123.00	Put	Bond Future	0	0	0	0	0.00
27/07/2015	2025 On 05-November-15	123.01	Put	Bond Future	0	0	0	0	0.00
27/07/2015	2030 On 06-August-15			Bond Future	8.60	95.7423	8.5990	95.7423	7,281.00
27/07/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
27/07/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
27/07/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
27/07/2015	2030 On 06-August-15	7.75	Put	Bond Future	7058	7	7058	7	0.00
27/07/2015	2030 On 06-August-15	7.76	Put	Bond Future	6970	7	6970	7	0.00
27/07/2015	2030 On 06-August-15	7.74	Put	Bond Future	7145	7	7145	7	0.00
27/07/2015	2030 On 05-November-15			Bond Future	8.66	97.2882	8.6559	97.2882	0.00
27/07/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
27/07/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
27/07/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
27/07/2015	2030 On 05-November-15	8.50	Put	Bond Future	1225	1	1225	1	0.00
27/07/2015	2030 On 05-November-15	8.51	Put	Bond Future	1146	1	1146	1	0.00
27/07/2015	2030 On 05-November-15	8.49	Put	Bond Future	1305	1	1305	1	0.00
27/07/2015	2032 On 06-August-15			Bond Future	8.68	99.6395	8.6792	99.6395	1,579.00
27/07/2015	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
27/07/2015	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
27/07/2015	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
27/07/2015	2032 On 06-August-15	8.50	Put	Bond Future	1537	1	1537	1	0.00
27/07/2015	2032 On 06-August-15	8.49	Put	Bond Future	1624	1	1624	1	0.00

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27/07/2015	2032 On 06-August-15	8.51	Put	Bond Future	1451	1	1451	1	0.00
27/07/2015	2032 On 05-November-15			Bond Future	8.74	97.0930	8.7369	97.0930	0.00
27/07/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
27/07/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
27/07/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
27/07/2015	2032 On 05-November-15	8.00	Put	Bond Future	6462	6	6462	6	0.00
27/07/2015	2032 On 05-November-15	7.99	Put	Bond Future	6554	6	6554	6	0.00
27/07/2015	2032 On 05-November-15	8.01	Put	Bond Future	6371	6	6371	6	0.00
27/07/2015	2032 On 04-February-16			Bond Future	8.79	98.7626	8.7864	98.7626	0.00
27/07/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
27/07/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
27/07/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
27/07/2015	2032 On 04-February-16	8.69	Put	Bond Future	801	0	801	0	0.00
27/07/2015	2032 On 04-February-16	8.70	Put	Bond Future	717	0	717	0	0.00
27/07/2015	2032 On 04-February-16	8.71	Put	Bond Future	634	0	634	0	0.00
27/07/2015	2037 On 06-August-15			Bond Future	8.81	97.7837	8.8085	97.7837	42,646.00
27/07/2015	2037 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
27/07/2015	2037 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
27/07/2015	2037 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
27/07/2015	2037 On 06-August-15	8.75	Put	Bond Future	549	0	549	0	0.00
27/07/2015	2037 On 06-August-15	8.74	Put	Bond Future	644	0	644	0	0.00
27/07/2015	2037 On 06-August-15	8.76	Put	Bond Future	455	0	455	0	0.00
27/07/2015	2037 On 05-November-15			Bond Future	8.86	99.3625	8.8627	99.3625	0.00
27/07/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
27/07/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
27/07/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
27/07/2015	2037 On 05-November-15	8.00	Put	Bond Future	8512	8	8512	8	0.00
27/07/2015	2037 On 05-November-15	7.99	Put	Bond Future	8617	8	8617	8	0.00
27/07/2015	2037 On 05-November-15	8.01	Put	Bond Future	8407	8	8407	8	0.00
27/07/2015	2037 On 04-February-16			Bond Future	8.91	96.8132	8.9106	96.8132	0.00
27/07/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
27/07/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
27/07/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
27/07/2015	2037 On 04-February-16	8.75	Put	Bond Future	1485	1	1485	1	0.00

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27/07/2015	2037 On 04-February-16	8.74	Put	Bond Future	1578	1	1578	1	0.00
27/07/2015	2037 On 04-February-16	8.76	Put	Bond Future	1391	1	1391	1	0.00
27/07/2015	2038 On 06-August-15			Bond Future	126.38	126.0239	126.3821	126.0239	4,218.00
27/07/2015	2038 On 06-August-15	127.99	Call	Bond Future	0	0	0	0	0.00
27/07/2015	2038 On 06-August-15	128.01	Call	Bond Future	0	0	0	0	0.00
27/07/2015	2038 On 06-August-15	128.00	Call	Bond Future	0	0	0	0	0.00
27/07/2015	2038 On 06-August-15	128.00	Put	Bond Future	1618	2	1618	2	0.00
27/07/2015	2038 On 06-August-15	128.01	Put	Bond Future	1628	2	1628	2	0.00
27/07/2015	2038 On 06-August-15	127.99	Put	Bond Future	1608	2	1608	2	0.00
27/07/2015	2038 On 05-November-15			Bond Future	128.43	128.0688	128.4322	128.0688	0.00
27/07/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
27/07/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
27/07/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
27/07/2015	2038 On 05-November-15	134.00	Put	Bond Future	5568	6	5568	6	0.00
27/07/2015	2038 On 05-November-15	134.01	Put	Bond Future	5578	6	5578	6	0.00
27/07/2015	2038 On 05-November-15	133.99	Put	Bond Future	5558	6	5558	6	0.00
27/07/2015	2044 On 06-August-15			Bond Future	8.85	99.7754	8.8480	99.7754	13,321.00
27/07/2015	2044 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
27/07/2015	2044 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
27/07/2015	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
27/07/2015	2044 On 06-August-15	8.74	Put	Bond Future	1118	1	1118	1	0.00
27/07/2015	2044 On 06-August-15	8.76	Put	Bond Future	910	0	910	0	0.00
27/07/2015	2044 On 06-August-15	8.75	Put	Bond Future	1014	1	1014	1	0.00
27/07/2015	2044 On 05-November-15			Bond Future	8.90	101.3864	8.8993	101.3864	0.00
27/07/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
27/07/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
27/07/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
27/07/2015	2044 On 05-November-15	8.25	Put	Bond Future	6977	6	6977	6	0.00
27/07/2015	2044 On 05-November-15	8.26	Put	Bond Future	6863	6	6863	6	0.00
27/07/2015	2044 On 05-November-15	8.24	Put	Bond Future	7091	7	7091	7	0.00
27/07/2015	2044 On 04-February-16			Bond Future	8.94	98.7467	8.9446	98.7467	0.00
27/07/2015	2044 On 04-February-16	9.01	Call	Bond Future	653	1	653	1	0.00
27/07/2015	2044 On 04-February-16	8.99	Call	Bond Future	454	1	454	1	0.00
27/07/2015	2044 On 04-February-16	9.00	Call	Bond Future	554	1	554	1	0.00

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27/07/2015	2044 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
27/07/2015	2044 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00
27/07/2015	2044 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
27/07/2015	2046 On 06-August-15			Bond Future	124.64	124.6140	124.6354	124.6140	5,722.00
27/07/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
27/07/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
27/07/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
27/07/2015	2046 On 06-August-15	128.99	Put	Bond Future	4355	4	4355	4	0.00
27/07/2015	2046 On 06-August-15	129.00	Put	Bond Future	4365	4	4365	4	0.00
27/07/2015	2046 On 06-August-15	129.01	Put	Bond Future	4375	4	4375	4	0.00
27/07/2015	2046 On 05-November-15			Bond Future	125.25	125.2300	125.2509	125.2300	0.00
27/07/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
27/07/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
27/07/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
27/07/2015	2046 On 05-November-15	133.00	Put	Bond Future	7749	8	7749	8	0.00
27/07/2015	2046 On 05-November-15	132.99	Put	Bond Future	7739	8	7739	8	0.00
27/07/2015	2046 On 05-November-15	133.01	Put	Bond Future	7759	8	7759	8	0.00
27/07/2015	2050 On 06-August-15			Bond Future	134.57	134.0613	134.5723	134.0613	3,821.00
27/07/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
27/07/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
27/07/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
27/07/2015	2050 On 06-August-15	136.99	Put	Bond Future	2418	3	2418	3	0.00
27/07/2015	2050 On 06-August-15	137.01	Put	Bond Future	2438	3	2438	3	0.00
27/07/2015	2050 On 06-August-15	137.00	Put	Bond Future	2428	3	2428	3	0.00
27/07/2015	2050 On 05-November-15			Bond Future	136.76	136.2368	136.7554	136.2368	0.00
27/07/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
27/07/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
27/07/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
27/07/2015	2050 On 05-November-15	145.01	Put	Bond Future	8255	9	8255	9	0.00
27/07/2015	2050 On 05-November-15	145.00	Put	Bond Future	8245	9	8245	9	0.00
27/07/2015	2050 On 05-November-15	144.99	Put	Bond Future	8235	9	8235	9	0.00
27/07/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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27/07/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	AL37 On 06-August-15			Index Future	458.82	459.4670	458.8170	459.4670	26.00
27/07/2015	AL37 On 05-November-15			Index Future	466.30	466.9650	466.2980	466.9650	0.00
27/07/2015	AL7T On 06-August-15			Index Future	542.38	543.7110	542.3770	543.7110	1.00
27/07/2015	AL7T On 05-November-15			Index Future	551.22	552.5840	551.2210	552.5840	0.00
27/07/2015	ALBI On 06-August-15			Index Future	495.82	497.2830	495.8150	497.2830	508.00
27/07/2015	ALBI On 05-November-15			Index Future	503.90	505.3980	503.9000	505.3980	103.00
27/07/2015	ALBI On 04-February-16			Index Future	512.58	514.0840	512.5830	514.0840	0.00
27/07/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
27/07/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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27/07/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	EL28 On 06-August-15			Bond Future	126.12	126.0993	126.1213	126.0993	0.00
27/07/2015	EL28 On 06-August-15	125.01	Call	Bond Future	1111	1	1111	1	0.00
27/07/2015	EL28 On 06-August-15	125.00	Call	Bond Future	1121	1	1121	1	0.00
27/07/2015	EL28 On 06-August-15	124.99	Call	Bond Future	1131	1	1131	1	0.00
27/07/2015	EL28 On 06-August-15	125.00	Put	Bond Future	0	0	0	0	0.00
27/07/2015	EL28 On 06-August-15	124.99	Put	Bond Future	0	0	0	0	0.00
27/07/2015	EL28 On 06-August-15	125.01	Put	Bond Future	0	0	0	0	0.00
27/07/2015	EL28 On 05-November-15			Bond Future	126.62	126.5976	126.6193	126.5976	0.00
27/07/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
27/07/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
27/07/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
27/07/2015	EL28 On 05-November-15	127.00	Put	Bond Future	381	0	381	0	0.00
27/07/2015	EL28 On 05-November-15	127.01	Put	Bond Future	391	0	391	0	0.00
27/07/2015	EL28 On 05-November-15	126.99	Put	Bond Future	371	0	371	0	0.00
27/07/2015	ES33 On 06-August-15			Bond Future	9.70	84.8222	9.6979	84.8222	6,396.00
27/07/2015	ES33 On 06-August-15	9.61	Call	Bond Future	0	0	0	0	0.00
27/07/2015	ES33 On 06-August-15	9.59	Call	Bond Future	0	0	0	0	0.00
27/07/2015	ES33 On 06-August-15	9.60	Call	Bond Future	0	0	0	0	0.00
27/07/2015	ES33 On 06-August-15	9.59	Put	Bond Future	788	0	788	0	0.00
27/07/2015	ES33 On 06-August-15	9.61	Put	Bond Future	641	0	641	0	0.00
27/07/2015	ES33 On 06-August-15	9.60	Put	Bond Future	714	0	714	0	0.00
27/07/2015	ES33 On 05-November-15			Bond Future	9.78	82.4042	9.7832	82.4042	0.00
27/07/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0		0	0	0	0.00
27/07/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0		0	0	0	0.00
27/07/2015	ES33 On 05-November-15	9.00	Put	Bond Future	5893		6	5893	6	0.00
27/07/2015	ES33 On 05-November-15	9.01	Put	Bond Future	5814		5	5814	5	0.00
27/07/2015	ES33 On 05-November-15	8.99	Put	Bond Future	5972		6	5972	6	0.00
27/07/2015	ES33 On 04-February-16			Bond Future	9.86		83.8210	9.8635	83.8210	0.00
27/07/2015	ES33 On 04-February-16	9.99	Call	Bond Future	882		1	882	1	0.00
27/07/2015	ES33 On 04-February-16	10.01	Call	Bond Future	1020		1	1020	1	0.00
27/07/2015	ES33 On 04-February-16	10.00	Call	Bond Future	951		1	951	1	0.00
27/07/2015	ES33 On 04-February-16	10.01	Put	Bond Future	0		0	0	0	0.00
27/07/2015	ES33 On 04-February-16	10.00	Put	Bond Future	0		0	0	0	0.00
27/07/2015	ES33 On 04-February-16	9.99	Put	Bond Future	0		0	0	0	0.00
27/07/2015	GOVI On 06-August-15			GOVI	492.00		493.3370	491.9970	493.3370	475.00
27/07/2015	GOVI On 06-August-15	499.99	Call	GOVI	0		0	0	0	0.00
27/07/2015	GOVI On 06-August-15	500.01	Call	GOVI	0		0	0	0	0.00
27/07/2015	GOVI On 06-August-15	500.00	Call	GOVI	0		0	0	0	0.00
27/07/2015	GOVI On 06-August-15	500.00	Put	GOVI	80030		7	80030	7	0.00
27/07/2015	GOVI On 06-August-15	500.01	Put	GOVI	80130		7	80130	7	0.00
27/07/2015	GOVI On 06-August-15	499.99	Put	GOVI	79930		7	79930	7	0.00
27/07/2015	GOVI On 05-November-15			GOVI	500.02		501.3880	500.0190	501.3880	28.00
27/07/2015	GOVI On 05-November-15	530.01	Call	GOVI	0		0	0	0	0.00
27/07/2015	GOVI On 05-November-15	530.00	Call	GOVI	0		0	0	0	0.00
27/07/2015	GOVI On 05-November-15	529.99	Call	GOVI	0		0	0	0	0.00
27/07/2015	GOVI On 05-November-15	530.00	Put	GOVI	299810		29	299810	29	0.00
27/07/2015	GOVI On 05-November-15	529.99	Put	GOVI	299710		29	299710	29	0.00
27/07/2015	GOVI On 05-November-15	530.01	Put	GOVI	299910		29	299910	29	0.00
27/07/2015	GOVI On 04-February-16			GOVI	508.64		510.0050	508.6350	510.0050	0.00
27/07/2015	GOVI On 04-February-16	511.99	Call	GOVI	0		0	0	0	0.00
27/07/2015	GOVI On 04-February-16	512.01	Call	GOVI	0		0	0	0	0.00
27/07/2015	GOVI On 04-February-16	512.00	Call	GOVI	0		0	0	0	0.00
27/07/2015	GOVI On 04-February-16	511.99	Put	GOVI	33550		2	33550	2	0.00
27/07/2015	GOVI On 04-February-16	512.01	Put	GOVI	33750		2	33750	2	0.00
27/07/2015	GOVI On 04-February-16	512.00	Put	GOVI	33650		2	33650	2	0.00
27/07/2015	GVIX On 01-January-29			LIVE INDEX	110.00		110.0000	110.0000	110.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2015	IGOV On 06-August-15			Index Future	230.19	230.0920	230.1870	230.0920	1,038.00
27/07/2015	IGOV On 05-November-15			Index Future	233.96	233.8660	233.9590	233.8660	17.00
27/07/2015	IGOV On 04-February-16			Index Future	238.01	237.9040	238.0100	237.9040	0.00
27/07/2015	ILBI On 06-August-15			Index Future	624.19	624.1620	624.1910	624.1620	159.00
27/07/2015	ILBI On 05-November-15			Index Future	634.51	634.4930	634.5130	634.4930	0.00
27/07/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
27/07/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
27/07/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
27/07/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
27/07/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
27/07/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.33	93.6700	6.3300	93.6700	0.00
27/07/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.36	93.6400	6.3600	93.6400	0.00
27/07/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.48	93.5200	6.4800	93.5200	0.00
27/07/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.51	93.4900	6.5100	93.4900	0.00
27/07/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.63	93.3700	6.6300	93.3700	0.00
27/07/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.76	93.2400	6.7600	93.2400	2,000.00
27/07/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.87	93.1300	6.8700	93.1300	0.00
27/07/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
27/07/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.25	92.7500	7.2500	92.7500	0.00
27/07/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.37	92.6300	7.3700	92.6300	0.00
27/07/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.48	92.5200	7.4800	92.5200	0.00
27/07/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.60	92.4000	7.6000	92.4000	0.00
27/07/2015	R023 On 06-August-15			Bond Future	8.08	101.8716	8.0754	101.8716	20,928.00
27/07/2015	R023 On 06-August-15	8.24	Call	Bond Future	1063	1	1063	1	0.00
27/07/2015	R023 On 06-August-15	9.07	Call	Bond Future	5293	6	5293	6	0.00
27/07/2015	R023 On 06-August-15	8.25	Call	Bond Future	1105	1	1105	1	0.00
27/07/2015	R023 On 06-August-15	8.26	Call	Bond Future	1149	1	1149	1	0.00
27/07/2015	R023 On 06-August-15	8.24	Put	Bond Future	161	0	161	0	0.00
27/07/2015	R023 On 06-August-15	8.26	Put	Bond Future	138	0	138	0	0.00
27/07/2015	R023 On 06-August-15	8.25	Put	Bond Future	149	0	149	0	0.00
27/07/2015	R023 On 06-August-15	9.07	Put	Bond Future	0	0	0	0	911.00
27/07/2015	R023 On 05-November-15			Bond Future	8.14	99.5922	8.1427	99.5922	0.00
27/07/2015	R023 On 05-November-15	7.99	Call	Bond Future	1164	1	1164	1	0.00
27/07/2015	R023 On 05-November-15	8.01	Call	Bond Future	1210	1	1210	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2015	R023 On 05-November-15	8.00	Call	Bond Future	1187	1	1187	1	0.00
27/07/2015	R023 On 05-November-15	8.00	Put	Bond Future	1955	2	1955	2	0.00
27/07/2015	R023 On 05-November-15	8.01	Put	Bond Future	1924	2	1924	2	0.00
27/07/2015	R023 On 05-November-15	7.99	Put	Bond Future	1986	2	1986	2	0.00
27/07/2015	R023 On 04-February-16			Bond Future	8.20	101.3044	8.2004	101.3044	0.00
27/07/2015	R023 On 04-February-16	8.01	Call	Bond Future	1619	2	1619	2	0.00
27/07/2015	R023 On 04-February-16	7.99	Call	Bond Future	1573	2	1573	2	0.00
27/07/2015	R023 On 04-February-16	8.00	Call	Bond Future	1596	2	1596	2	0.00
27/07/2015	R023 On 04-February-16	7.99	Put	Bond Future	2675	3	2675	3	0.00
27/07/2015	R023 On 04-February-16	8.00	Put	Bond Future	2645	3	2645	3	0.00
27/07/2015	R023 On 04-February-16	8.01	Put	Bond Future	2615	3	2615	3	0.00
27/07/2015	R186 On 06-August-15			Bond Future	8.20	118.5886	8.1990	118.5886	34,881.00
27/07/2015	R186 On 06-August-15	8.50	Call	Bond Future	2496	3	2496	3	0.00
27/07/2015	R186 On 06-August-15	7.65	Call	Bond Future	4	0	4	0	75.00
27/07/2015	R186 On 06-August-15	7.75	Call	Bond Future	14	0	14	0	0.00
27/07/2015	R186 On 06-August-15	8.35	Call	Bond Future	1502	2	1502	2	20.00
27/07/2015	R186 On 06-August-15	7.99	Call	Bond Future	173	0	173	0	0.00
27/07/2015	R186 On 06-August-15	7.85	Call	Bond Future	45	0	45	0	20.00
27/07/2015	R186 On 06-August-15	8.00	Call	Bond Future	188	0	188	0	0.00
27/07/2015	R186 On 06-August-15	8.01	Call	Bond Future	205	0	205	0	0.00
27/07/2015	R186 On 06-August-15	8.68	Call	Bond Future	3833	4	3833	4	0.00
27/07/2015	R186 On 06-August-15	8.90	Call	Bond Future	5509	6	5509	6	0.00
27/07/2015	R186 On 06-August-15	8.46	Call	Bond Future	2215	3	2215	3	0.00
27/07/2015	R186 On 06-August-15	8.55	Call	Bond Future	2858	3	2858	3	0.00
27/07/2015	R186 On 06-August-15	8.45	Call	Bond Future	2146	2	2146	2	0.00
27/07/2015	R186 On 06-August-15	8.05	Call	Bond Future	280	0	280	0	75.00
27/07/2015	R186 On 06-August-15	7.65	Put	Bond Future	4582	4	4582	4	0.00
27/07/2015	R186 On 06-August-15	8.50	Put	Bond Future	86	0	86	0	5,229.00
27/07/2015	R186 On 06-August-15	7.75	Put	Bond Future	3740	3	3740	3	0.00
27/07/2015	R186 On 06-August-15	8.45	Put	Bond Future	132	0	132	0	4,229.00
27/07/2015	R186 On 06-August-15	7.99	Put	Bond Future	1888	2	1888	2	0.00
27/07/2015	R186 On 06-August-15	8.05	Put	Bond Future	1499	1	1499	1	0.00
27/07/2015	R186 On 06-August-15	7.85	Put	Bond Future	2928	3	2928	3	0.00
27/07/2015	R186 On 06-August-15	8.01	Put	Bond Future	1754	2	1754	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2015	R186 On 06-August-15	8.35	Put	Bond Future	285	0	285	0	0.00
27/07/2015	R186 On 06-August-15	8.68	Put	Bond Future	14	0	14	0	20.00
27/07/2015	R186 On 06-August-15	8.46	Put	Bond Future	121	0	121	0	75.00
27/07/2015	R186 On 06-August-15	8.00	Put	Bond Future	1820	2	1820	2	0.00
27/07/2015	R186 On 06-August-15	8.90	Put	Bond Future	1	0	1	0	5,350.00
27/07/2015	R186 On 06-August-15	8.55	Put	Bond Future	54	0	54	0	7,229.00
27/07/2015	R186 On 05-November-15			Bond Future	8.26	120.5033	8.2556	120.5033	5,170.00
27/07/2015	R186 On 05-November-15	8.24	Call	Bond Future	2294	2	2294	2	0.00
27/07/2015	R186 On 05-November-15	8.45	Call	Bond Future	3207	3	3207	3	0.00
27/07/2015	R186 On 05-November-15	8.22	Call	Bond Future	2215	2	2215	2	0.00
27/07/2015	R186 On 05-November-15	8.26	Call	Bond Future	2374	3	2374	3	0.00
27/07/2015	R186 On 05-November-15	8.50	Call	Bond Future	3449	4	3449	4	0.00
27/07/2015	R186 On 05-November-15	8.55	Call	Bond Future	3699	4	3699	4	0.00
27/07/2015	R186 On 05-November-15	8.25	Call	Bond Future	2334	3	2334	3	0.00
27/07/2015	R186 On 05-November-15	7.75	Call	Bond Future	828	1	828	1	1,200.00
27/07/2015	R186 On 05-November-15	8.85	Call	Bond Future	5354	6	5354	6	0.00
27/07/2015	R186 On 05-November-15	9.00	Call	Bond Future	6261	7	6261	7	0.00
27/07/2015	R186 On 05-November-15	8.35	Call	Bond Future	2752	3	2752	3	843.00
27/07/2015	R186 On 05-November-15	7.86	Call	Bond Future	1075	1	1075	1	674.00
27/07/2015	R186 On 05-November-15	7.73	Call	Bond Future	788	1	788	1	169.00
27/07/2015	R186 On 05-November-15	8.45	Put	Bond Future	1675	2	1675	2	6,248.00
27/07/2015	R186 On 05-November-15	7.86	Put	Bond Future	4281	4	4281	4	0.00
27/07/2015	R186 On 05-November-15	7.73	Put	Bond Future	5075	5	5075	5	0.00
27/07/2015	R186 On 05-November-15	8.22	Put	Bond Future	2499	2	2499	2	1,090.00
27/07/2015	R186 On 05-November-15	8.24	Put	Bond Future	2418	2	2418	2	0.00
27/07/2015	R186 On 05-November-15	8.35	Put	Bond Future	2004	2	2004	2	9,370.00
27/07/2015	R186 On 05-November-15	8.26	Put	Bond Future	2339	2	2339	2	0.00
27/07/2015	R186 On 05-November-15	8.50	Put	Bond Future	1526	1	1526	1	4,666.00
27/07/2015	R186 On 05-November-15	8.55	Put	Bond Future	1388	1	1388	1	4,667.00
27/07/2015	R186 On 05-November-15	8.85	Put	Bond Future	752	1	752	1	843.00
27/07/2015	R186 On 05-November-15	7.75	Put	Bond Future	4948	5	4948	5	0.00
27/07/2015	R186 On 05-November-15	8.25	Put	Bond Future	2378	2	2378	2	8,690.00
27/07/2015	R186 On 05-November-15	9.00	Put	Bond Future	538	1	538	1	2,600.00
27/07/2015	R186 On 04-February-16			Bond Future	8.30	117.2758	8.3017	117.2758	5,512.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2015	R186 On 04-February-16	7.51	Call	Bond Future	859	1	859	1	0.00
27/07/2015	R186 On 04-February-16	7.50	Call	Bond Future	842	1	842	1	0.00
27/07/2015	R186 On 04-February-16	7.49	Call	Bond Future	825	1	825	1	0.00
27/07/2015	R186 On 04-February-16	7.50	Put	Bond Future	7331	7	7331	7	0.00
27/07/2015	R186 On 04-February-16	7.51	Put	Bond Future	7265	7	7265	7	0.00
27/07/2015	R186 On 04-February-16	7.49	Put	Bond Future	7398	7	7398	7	0.00
27/07/2015	R186 On 05-May-16			Bond Future	8.34	119.4006	8.3386	119.4006	0.00
27/07/2015	R186 On 05-May-16	8.34	Call	Bond Future	3844	4	3844	4	0.00
27/07/2015	R186 On 05-May-16	8.35	Call	Bond Future	3882	4	3882	4	0.00
27/07/2015	R186 On 05-May-16	8.33	Call	Bond Future	3805	4	3805	4	0.00
27/07/2015	R186 On 05-May-16	7.56	Call	Bond Future	1465	2	1465	2	0.00
27/07/2015	R186 On 05-May-16	8.33	Put	Bond Future	3870	4	3870	4	0.00
27/07/2015	R186 On 05-May-16	8.35	Put	Bond Future	3795	4	3795	4	0.00
27/07/2015	R186 On 05-May-16	7.56	Put	Bond Future	7635	7	7635	7	0.00
27/07/2015	R186 On 05-May-16	8.34	Put	Bond Future	3833	4	3833	4	0.00
27/07/2015	R197 On 06-August-15			Bond Future	292.83	292.7857	292.8326	292.7857	929.00
27/07/2015	R197 On 06-August-15	288.01	Call	Bond Future	4823	5	4823	5	0.00
27/07/2015	R197 On 06-August-15	288.00	Call	Bond Future	4833	5	4833	5	0.00
27/07/2015	R197 On 06-August-15	287.99	Call	Bond Future	4843	5	4843	5	0.00
27/07/2015	R197 On 06-August-15	288.00	Put	Bond Future	0	0	0	0	0.00
27/07/2015	R197 On 06-August-15	288.01	Put	Bond Future	0	0	0	0	0.00
27/07/2015	R197 On 06-August-15	287.99	Put	Bond Future	0	0	0	0	0.00
27/07/2015	R197 On 05-November-15			Bond Future	297.58	297.5371	297.5827	297.5371	0.00
27/07/2015	R197 On 05-November-15	294.99	Call	Bond Future	2593	3	2593	3	0.00
27/07/2015	R197 On 05-November-15	295.01	Call	Bond Future	2573	3	2573	3	0.00
27/07/2015	R197 On 05-November-15	295.00	Call	Bond Future	2583	3	2583	3	0.00
27/07/2015	R197 On 05-November-15	294.99	Put	Bond Future	0	0	0	0	0.00
27/07/2015	R197 On 05-November-15	295.01	Put	Bond Future	0	0	0	0	0.00
27/07/2015	R197 On 05-November-15	295.00	Put	Bond Future	0	0	0	0	0.00
27/07/2015	R202 On 06-August-15			Bond Future	235.19	235.8185	235.1932	235.8185	52,774.00
27/07/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00
27/07/2015	R202 On 06-August-15	239.99	Call	Bond Future	0	0	0	0	0.00
27/07/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
27/07/2015	R202 On 06-August-15	239.99	Put	Bond Future	4797	4	4797	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2015	R202 On 06-August-15	240.00	Put	Bond Future	4807	4	4807	4	0.00
27/07/2015	R202 On 06-August-15	240.01	Put	Bond Future	4817	4	4817	4	0.00
27/07/2015	R202 On 05-November-15			Bond Future	239.01	239.6453	239.0084	239.6453	0.00
27/07/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
27/07/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
27/07/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
27/07/2015	R202 On 05-November-15	245.99	Put	Bond Future	6982	6	6982	6	0.00
27/07/2015	R202 On 05-November-15	246.01	Put	Bond Future	7002	6	7002	6	0.00
27/07/2015	R202 On 05-November-15	246.00	Put	Bond Future	6992	6	6992	6	0.00
27/07/2015	R203 On 06-August-15			Bond Future	7.19	105.4453	7.1942	105.4453	17,933.00
27/07/2015	R203 On 06-August-15	6.74	Call	Bond Future	2	0	2	0	0.00
27/07/2015	R203 On 06-August-15	7.84	Call	Bond Future	1241	1	1241	1	0.00
27/07/2015	R203 On 06-August-15	6.76	Call	Bond Future	3	0	3	0	0.00
27/07/2015	R203 On 06-August-15	6.75	Call	Bond Future	2	0	2	0	0.00
27/07/2015	R203 On 06-August-15	6.75	Put	Bond Future	868	1	868	1	0.00
27/07/2015	R203 On 06-August-15	6.74	Put	Bond Future	887	1	887	1	0.00
27/07/2015	R203 On 06-August-15	7.84	Put	Bond Future	0	0	0	0	5,000.00
27/07/2015	R203 On 06-August-15	6.76	Put	Bond Future	848	1	848	1	0.00
27/07/2015	R203 On 05-November-15			Bond Future	7.28	102.9816	7.2787	102.9816	2,299.00
27/07/2015	R203 On 05-November-15	5.99	Call	Bond Future	7	0	7	0	0.00
27/07/2015	R203 On 05-November-15	6.00	Call	Bond Future	7	0	7	0	0.00
27/07/2015	R203 On 05-November-15	6.01	Call	Bond Future	7	0	7	0	0.00
27/07/2015	R203 On 05-November-15	6.00	Put	Bond Future	2237	2	2237	2	0.00
27/07/2015	R203 On 05-November-15	6.01	Put	Bond Future	2220	2	2220	2	0.00
27/07/2015	R203 On 05-November-15	5.99	Put	Bond Future	2254	2	2254	2	0.00
27/07/2015	R203 On 04-February-16			Bond Future	7.33	104.7522	7.3330	104.7522	0.00
27/07/2015	R203 On 04-February-16	7.24	Call	Bond Future	397	0	397	0	0.00
27/07/2015	R203 On 04-February-16	7.26	Call	Bond Future	411	0	411	0	0.00
27/07/2015	R203 On 04-February-16	7.25	Call	Bond Future	404	0	404	0	0.00
27/07/2015	R203 On 04-February-16	7.24	Put	Bond Future	536	1	536	1	0.00
27/07/2015	R203 On 04-February-16	7.26	Put	Bond Future	521	0	521	0	0.00
27/07/2015	R203 On 04-February-16	7.25	Put	Bond Future	528	0	528	0	0.00
27/07/2015	R204 On 06-August-15			Bond Future	7.51	102.6432	7.5134	102.6432	15,357.00
27/07/2015	R204 On 06-August-15	8.41	Call	Bond Future	2601	3	2601	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2015	R204 On 06-August-15	7.74	Call	Bond Future	708	1	708	1	0.00
27/07/2015	R204 On 06-August-15	7.76	Call	Bond Future	759	1	759	1	0.00
27/07/2015	R204 On 06-August-15	7.75	Call	Bond Future	734	1	734	1	0.00
27/07/2015	R204 On 06-August-15	8.41	Put	Bond Future	0	0	0	0	699.00
27/07/2015	R204 On 06-August-15	7.75	Put	Bond Future	39	0	39	0	0.00
27/07/2015	R204 On 06-August-15	7.74	Put	Bond Future	43	0	43	0	0.00
27/07/2015	R204 On 06-August-15	7.76	Put	Bond Future	36	0	36	0	0.00
27/07/2015	R204 On 05-November-15			Bond Future	7.59	104.3005	7.5940	104.3005	28.00
27/07/2015	R204 On 05-November-15	6.25	Call	Bond Future	12	0	12	0	0.00
27/07/2015	R204 On 05-November-15	6.26	Call	Bond Future	12	0	12	0	0.00
27/07/2015	R204 On 05-November-15	6.24	Call	Bond Future	11	0	11	0	0.00
27/07/2015	R204 On 05-November-15	6.26	Put	Bond Future	3759	4	3759	4	0.00
27/07/2015	R204 On 05-November-15	6.25	Put	Bond Future	3788	4	3788	4	0.00
27/07/2015	R204 On 05-November-15	6.24	Put	Bond Future	3816	4	3816	4	0.00
27/07/2015	R204 On 04-February-16			Bond Future	7.65	102.0561	7.6525	102.0561	0.00
27/07/2015	R204 On 04-February-16	7.51	Call	Bond Future	703	1	703	1	0.00
27/07/2015	R204 On 04-February-16	7.50	Call	Bond Future	691	1	691	1	0.00
27/07/2015	R204 On 04-February-16	7.49	Call	Bond Future	680	1	680	1	0.00
27/07/2015	R204 On 04-February-16	7.50	Put	Bond Future	1080	1	1080	1	0.00
27/07/2015	R204 On 04-February-16	7.51	Put	Bond Future	1066	1	1066	1	0.00
27/07/2015	R204 On 04-February-16	7.49	Put	Bond Future	1094	1	1094	1	0.00
27/07/2015	R207 On 06-August-15			Bond Future	7.73	98.9456	7.7270	98.9456	46,035.00
27/07/2015	R207 On 06-August-15	7.74	Call	Bond Future	336	0	336	0	0.00
27/07/2015	R207 On 06-August-15	7.76	Call	Bond Future	376	1	376	1	0.00
27/07/2015	R207 On 06-August-15	7.75	Call	Bond Future	355	0	355	0	0.00
27/07/2015	R207 On 06-August-15	7.46	Call	Bond Future	37	0	37	0	70.00
27/07/2015	R207 On 06-August-15	7.74	Put	Bond Future	288	0	288	0	0.00
27/07/2015	R207 On 06-August-15	7.46	Put	Bond Future	1018	1	1018	1	0.00
27/07/2015	R207 On 06-August-15	7.76	Put	Bond Future	255	0	255	0	0.00
27/07/2015	R207 On 06-August-15	7.75	Put	Bond Future	272	0	272	0	0.00
27/07/2015	R207 On 05-November-15			Bond Future	7.80	100.5432	7.8002	100.5432	1,404.00
27/07/2015	R207 On 05-November-15	7.74	Call	Bond Future	849	1	849	1	0.00
27/07/2015	R207 On 05-November-15	7.76	Call	Bond Future	883	1	883	1	0.00
27/07/2015	R207 On 05-November-15	7.75	Call	Bond Future	866	1	866	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2015	R207 On 05-November-15	7.50	Call	Bond Future	508	1	508	1	19.00
27/07/2015	R207 On 05-November-15	7.43	Call	Bond Future	429	0	429	0	53.00
27/07/2015	R207 On 05-November-15	7.74	Put	Bond Future	1059	1	1059	1	0.00
27/07/2015	R207 On 05-November-15	7.75	Put	Bond Future	1041	1	1041	1	0.00
27/07/2015	R207 On 05-November-15	7.50	Put	Bond Future	1556	1	1556	1	0.00
27/07/2015	R207 On 05-November-15	7.76	Put	Bond Future	1023	1	1023	1	0.00
27/07/2015	R207 On 05-November-15	7.43	Put	Bond Future	1723	2	1723	2	0.00
27/07/2015	R207 On 04-February-16			Bond Future	7.86	98.6295	7.8581	98.6295	0.00
27/07/2015	R207 On 04-February-16	7.27	Call	Bond Future	433	0	433	0	43.00
27/07/2015	R207 On 04-February-16	7.49	Call	Bond Future	659	1	659	1	0.00
27/07/2015	R207 On 04-February-16	7.51	Call	Bond Future	683	1	683	1	0.00
27/07/2015	R207 On 04-February-16	7.50	Call	Bond Future	671	1	671	1	19.00
27/07/2015	R207 On 04-February-16	7.50	Put	Bond Future	1857	2	1857	2	0.00
27/07/2015	R207 On 04-February-16	7.51	Put	Bond Future	1835	2	1835	2	0.00
27/07/2015	R207 On 04-February-16	7.49	Put	Bond Future	1878	2	1878	2	0.00
27/07/2015	R207 On 04-February-16	7.27	Put	Bond Future	2390	2	2390	2	0.00
27/07/2015	R207 On 05-May-16			Bond Future	7.90	100.4164	7.9039	100.4164	0.00
27/07/2015	R207 On 05-May-16	7.86	Call	Bond Future	1404	2	1404	2	0.00
27/07/2015	R207 On 05-May-16	7.84	Call	Bond Future	1373	1	1373	1	0.00
27/07/2015	R207 On 05-May-16	7.56	Call	Bond Future	976	1	976	1	43.00
27/07/2015	R207 On 05-May-16	7.85	Call	Bond Future	1389	1	1389	1	0.00
27/07/2015	R207 On 05-May-16	7.85	Put	Bond Future	1556	1	1556	1	0.00
27/07/2015	R207 On 05-May-16	7.86	Put	Bond Future	1541	1	1541	1	0.00
27/07/2015	R207 On 05-May-16	7.56	Put	Bond Future	2050	2	2050	2	0.00
27/07/2015	R207 On 05-May-16	7.84	Put	Bond Future	1572	1	1572	1	0.00
27/07/2015	R208 On 06-August-15			Bond Future	7.86	97.6484	7.8613	97.6484	37,517.00
27/07/2015	R208 On 06-August-15	8.00	Call	Bond Future	751	1	751	1	0.00
27/07/2015	R208 On 06-August-15	7.99	Call	Bond Future	719	1	719	1	0.00
27/07/2015	R208 On 06-August-15	8.01	Call	Bond Future	783	1	783	1	0.00
27/07/2015	R208 On 06-August-15	8.85	Call	Bond Future	4182	4	4182	4	0.00
27/07/2015	R208 On 06-August-15	8.00	Put	Bond Future	150	0	150	0	0.00
27/07/2015	R208 On 06-August-15	8.01	Put	Bond Future	139	0	139	0	0.00
27/07/2015	R208 On 06-August-15	7.99	Put	Bond Future	162	0	162	0	0.00
27/07/2015	R208 On 06-August-15	8.85	Put	Bond Future	0	0	0	0	198.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2015	R208 On 05-November-15			Bond Future	7.93	95.8253	7.9301	95.8253	0.00
27/07/2015	R208 On 05-November-15	8.48	Call	Bond Future	2658	3	2658	3	0.00
27/07/2015	R208 On 05-November-15	7.75	Call	Bond Future	829	1	829	1	0.00
27/07/2015	R208 On 05-November-15	7.76	Call	Bond Future	847	1	847	1	0.00
27/07/2015	R208 On 05-November-15	7.74	Call	Bond Future	812	1	812	1	0.00
27/07/2015	R208 On 05-November-15	8.48	Put	Bond Future	391	0	391	0	2,200.00
27/07/2015	R208 On 05-November-15	7.75	Put	Bond Future	1586	2	1586	2	0.00
27/07/2015	R208 On 05-November-15	7.76	Put	Bond Future	1561	1	1561	1	0.00
27/07/2015	R208 On 05-November-15	7.74	Put	Bond Future	1611	2	1611	2	0.00
27/07/2015	R208 On 04-February-16			Bond Future	7.98	97.4730	7.9842	97.4730	0.00
27/07/2015	R208 On 04-February-16	7.75	Call	Bond Future	1109	1	1109	1	0.00
27/07/2015	R208 On 04-February-16	7.74	Call	Bond Future	1092	1	1092	1	0.00
27/07/2015	R208 On 04-February-16	7.76	Call	Bond Future	1126	1	1126	1	0.00
27/07/2015	R208 On 04-February-16	7.74	Put	Bond Future	2080	2	2080	2	0.00
27/07/2015	R208 On 04-February-16	7.75	Put	Bond Future	2056	2	2056	2	0.00
27/07/2015	R208 On 04-February-16	7.76	Put	Bond Future	2032	2	2032	2	0.00
27/07/2015	R209 On 06-August-15			Bond Future	8.74	79.0220	8.7432	79.0220	28,391.00
27/07/2015	R209 On 06-August-15	9.90	Call	Bond Future	8212	9	8212	9	0.00
27/07/2015	R209 On 06-August-15	9.00	Call	Bond Future	2097	2	2097	2	0.00
27/07/2015	R209 On 06-August-15	8.71	Call	Bond Future	628	1	628	1	640.00
27/07/2015	R209 On 06-August-15	9.01	Call	Bond Future	2161	3	2161	3	0.00
27/07/2015	R209 On 06-August-15	9.16	Call	Bond Future	3165	4	3165	4	0.00
27/07/2015	R209 On 06-August-15	8.99	Call	Bond Future	2034	2	2034	2	0.00
27/07/2015	R209 On 06-August-15	9.00	Put	Bond Future	147	0	147	0	0.00
27/07/2015	R209 On 06-August-15	9.90	Put	Bond Future	0	0	0	0	2,914.00
27/07/2015	R209 On 06-August-15	9.16	Put	Bond Future	39	0	39	0	0.00
27/07/2015	R209 On 06-August-15	9.01	Put	Bond Future	137	0	137	0	0.00
27/07/2015	R209 On 06-August-15	8.71	Put	Bond Future	886	1	886	1	0.00
27/07/2015	R209 On 06-August-15	8.99	Put	Bond Future	159	0	159	0	0.00
27/07/2015	R209 On 05-November-15			Bond Future	8.79	77.1500	8.7947	77.1500	32.00
27/07/2015	R209 On 05-November-15	9.25	Call	Bond Future	4447	5	4447	5	0.00
27/07/2015	R209 On 05-November-15	7.99	Call	Bond Future	419	1	419	1	0.00
27/07/2015	R209 On 05-November-15	8.50	Call	Bond Future	1417	0	1417	0	900.00
27/07/2015	R209 On 05-November-15	9.16	Call	Bond Future	3998	4	3998	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2015	R209 On 05-November-15	8.01	Call	Bond Future	443	1	443	1	0.00
27/07/2015	R209 On 05-November-15	8.00	Call	Bond Future	431	1	431	1	0.00
27/07/2015	R209 On 05-November-15	8.00	Put	Bond Future	6907	7	6907	7	0.00
27/07/2015	R209 On 05-November-15	8.50	Put	Bond Future	3726	0	3726	0	0.00
27/07/2015	R209 On 05-November-15	9.25	Put	Bond Future	1076	1	1076	1	900.00
27/07/2015	R209 On 05-November-15	7.99	Put	Bond Future	6982	7	6982	7	0.00
27/07/2015	R209 On 05-November-15	9.16	Put	Bond Future	1275	1	1275	1	640.00
27/07/2015	R209 On 05-November-15	8.01	Put	Bond Future	6832	7	6832	7	0.00
27/07/2015	R209 On 04-February-16			Bond Future	8.84	78.4767	8.8388	78.4767	0.00
27/07/2015	R209 On 04-February-16	8.74	Call	Bond Future	2990	3	2990	3	0.00
27/07/2015	R209 On 04-February-16	8.75	Call	Bond Future	3026	3	3026	3	0.00
27/07/2015	R209 On 04-February-16	8.76	Call	Bond Future	3062	3	3062	3	0.00
27/07/2015	R209 On 04-February-16	8.75	Put	Bond Future	3705	4	3705	4	0.00
27/07/2015	R209 On 04-February-16	8.76	Put	Bond Future	3664	3	3664	3	0.00
27/07/2015	R209 On 04-February-16	8.74	Put	Bond Future	3746	4	3746	4	0.00
27/07/2015	R210 On 06-August-15			Bond Future	180.76	180.7274	180.7568	180.7274	1,160.00
27/07/2015	R210 On 06-August-15	178.99	Call	Bond Future	1767	2	1767	2	0.00
27/07/2015	R210 On 06-August-15	179.01	Call	Bond Future	1747	2	1747	2	0.00
27/07/2015	R210 On 06-August-15	179.00	Call	Bond Future	1757	2	1757	2	0.00
27/07/2015	R210 On 06-August-15	179.01	Put	Bond Future	0	0	0	0	0.00
27/07/2015	R210 On 06-August-15	179.00	Put	Bond Future	0	0	0	0	0.00
27/07/2015	R210 On 06-August-15	178.99	Put	Bond Future	0	0	0	0	0.00
27/07/2015	R210 On 05-November-15			Bond Future	181.56	181.5284	181.5572	181.5284	0.00
27/07/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
27/07/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
27/07/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
27/07/2015	R210 On 05-November-15	182.00	Put	Bond Future	443	0	443	0	0.00
27/07/2015	R210 On 05-November-15	182.01	Put	Bond Future	453	0	453	0	0.00
27/07/2015	R210 On 05-November-15	181.99	Put	Bond Future	433	0	433	0	0.00
27/07/2015	R211 On 06-August-15			Bond Future	134.38	134.3639	134.3828	134.3639	1,120.00
27/07/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
27/07/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
27/07/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
27/07/2015	R211 On 06-August-15	135.00	Put	Bond Future	617	1	617	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2015	R211 On 06-August-15	135.01	Put	Bond Future	627	1	627	1	0.00
27/07/2015	R211 On 06-August-15	134.99	Put	Bond Future	607	1	607	1	0.00
27/07/2015	R211 On 05-November-15			Bond Future	136.56	136.5444	136.5626	136.5444	0.00
27/07/2015	R211 On 05-November-15	134.99	Call	Bond Future	1573	2	1573	2	0.00
27/07/2015	R211 On 05-November-15	135.00	Call	Bond Future	1563	2	1563	2	0.00
27/07/2015	R211 On 05-November-15	135.01	Call	Bond Future	1553	2	1553	2	0.00
27/07/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
27/07/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
27/07/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
27/07/2015	R212 On 06-August-15			Bond Future	140.92	140.8985	140.9208	140.8985	1,045.00
27/07/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
27/07/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
27/07/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
27/07/2015	R212 On 06-August-15	140.99	Put	Bond Future	69	0	69	0	0.00
27/07/2015	R212 On 06-August-15	141.00	Put	Bond Future	79	0	79	0	0.00
27/07/2015	R212 On 06-August-15	141.01	Put	Bond Future	89	0	89	0	0.00
27/07/2015	R212 On 05-November-15			Bond Future	143.21	143.1850	143.2067	143.1850	0.00
27/07/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
27/07/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
27/07/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
27/07/2015	R212 On 05-November-15	146.00	Put	Bond Future	2793	3	2793	3	0.00
27/07/2015	R212 On 05-November-15	146.01	Put	Bond Future	2803	3	2803	3	0.00
27/07/2015	R212 On 05-November-15	145.99	Put	Bond Future	2783	3	2783	3	0.00
27/07/2015	R213 On 06-August-15			Bond Future	8.62	89.7082	8.6238	89.7082	17,330.00
27/07/2015	R213 On 06-August-15	8.49	Call	Bond Future	322	1	322	1	0.00
27/07/2015	R213 On 06-August-15	8.50	Call	Bond Future	345	1	345	1	0.00
27/07/2015	R213 On 06-August-15	8.51	Call	Bond Future	368	1	368	1	0.00
27/07/2015	R213 On 06-August-15	8.50	Put	Bond Future	1297	1	1297	1	0.00
27/07/2015	R213 On 06-August-15	8.51	Put	Bond Future	1243	1	1243	1	0.00
27/07/2015	R213 On 06-August-15	8.49	Put	Bond Future	1352	1	1352	1	0.00
27/07/2015	R213 On 05-November-15			Bond Future	8.68	87.6122	8.6810	87.6122	0.00
27/07/2015	R213 On 05-November-15	7.74	Call	Bond Future	271	0	271	0	0.00
27/07/2015	R213 On 05-November-15	7.76	Call	Bond Future	287	0	287	0	0.00
27/07/2015	R213 On 05-November-15	7.75	Call	Bond Future	279	0	279	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2015	R213 On 05-November-15	7.74	Put	Bond Future	7792	7	7792	7	0.00
27/07/2015	R213 On 05-November-15	7.76	Put	Bond Future	7639	7	7639	7	0.00
27/07/2015	R213 On 05-November-15	7.75	Put	Bond Future	7715	7	7715	7	0.00
27/07/2015	R213 On 04-February-16			Bond Future	8.73	89.1184	8.7319	89.1184	0.00
27/07/2015	R213 On 04-February-16	8.75	Call	Bond Future	3326	4	3326	4	0.00
27/07/2015	R213 On 04-February-16	8.76	Call	Bond Future	3364	4	3364	4	0.00
27/07/2015	R213 On 04-February-16	8.74	Call	Bond Future	3289	3	3289	3	0.00
27/07/2015	R213 On 04-February-16	8.75	Put	Bond Future	3192	3	3192	3	0.00
27/07/2015	R213 On 04-February-16	8.76	Put	Bond Future	3155	3	3155	3	0.00
27/07/2015	R213 On 04-February-16	8.74	Put	Bond Future	3228	3	3228	3	0.00
27/07/2015	R214 On 06-August-15			Bond Future	8.77	80.2976	8.7678	80.2976	21,886.00
27/07/2015	R214 On 06-August-15	8.74	Call	Bond Future	684	1	684	1	0.00
27/07/2015	R214 On 06-August-15	8.75	Call	Bond Future	722	1	722	1	0.00
27/07/2015	R214 On 06-August-15	8.76	Call	Bond Future	761	1	761	1	0.00
27/07/2015	R214 On 06-August-15	8.74	Put	Bond Future	913	1	913	1	0.00
27/07/2015	R214 On 06-August-15	8.75	Put	Bond Future	868	1	868	1	0.00
27/07/2015	R214 On 06-August-15	8.76	Put	Bond Future	825	1	825	1	0.00
27/07/2015	R214 On 05-November-15			Bond Future	8.82	78.3029	8.8184	78.3029	487.00
27/07/2015	R214 On 05-November-15	8.01	Call	Bond Future	443	1	443	1	0.00
27/07/2015	R214 On 05-November-15	8.00	Call	Bond Future	431	1	431	1	0.00
27/07/2015	R214 On 05-November-15	7.99	Call	Bond Future	419	0	419	0	0.00
27/07/2015	R214 On 05-November-15	7.99	Put	Bond Future	7670	7	7670	7	0.00
27/07/2015	R214 On 05-November-15	8.00	Put	Bond Future	7588	7	7588	7	0.00
27/07/2015	R214 On 05-November-15	8.01	Put	Bond Future	7506	7	7506	7	0.00
27/07/2015	R214 On 04-February-16			Bond Future	8.86	79.6490	8.8635	79.6490	4,320.00
27/07/2015	R214 On 04-February-16	8.00	Call	Bond Future	1023	1	1023	1	0.00
27/07/2015	R214 On 04-February-16	8.01	Call	Bond Future	1042	1	1042	1	0.00
27/07/2015	R214 On 04-February-16	7.99	Call	Bond Future	1005	1	1005	1	0.00
27/07/2015	R214 On 04-February-16	8.01	Put	Bond Future	8456	8	8456	8	0.00
27/07/2015	R214 On 04-February-16	8.00	Put	Bond Future	8530	8	8530	8	0.00
27/07/2015	R214 On 04-February-16	7.99	Put	Bond Future	8606	8	8606	8	0.00
27/07/2015	R248 On 06-August-15			Bond Future	8.84	103.4496	8.8430	103.4496	44,993.00
27/07/2015	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
27/07/2015	R248 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2015	R248 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
27/07/2015	R248 On 06-August-15	8.75	Put	Bond Future	989	0	989	0	0.00
27/07/2015	R248 On 06-August-15	8.74	Put	Bond Future	1097	1	1097	1	0.00
27/07/2015	R248 On 06-August-15	8.76	Put	Bond Future	882	0	882	0	0.00
27/07/2015	R248 On 05-November-15			Bond Future	8.90	100.6894	8.8955	100.6894	0.00
27/07/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
27/07/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
27/07/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
27/07/2015	R248 On 05-November-15	7.99	Put	Bond Future	10295	10	10295	10	0.00
27/07/2015	R248 On 05-November-15	8.00	Put	Bond Future	10171	10	10171	10	0.00
27/07/2015	R248 On 05-November-15	8.01	Put	Bond Future	10048	10	10048	10	0.00
27/07/2015	R248 On 04-February-16			Bond Future	8.94	102.4204	8.9426	102.4204	0.00
27/07/2015	R248 On 04-February-16	8.99	Call	Bond Future	487	1	487	1	0.00
27/07/2015	R248 On 04-February-16	9.01	Call	Bond Future	691	1	691	1	0.00
27/07/2015	R248 On 04-February-16	9.00	Call	Bond Future	589	1	589	1	0.00
27/07/2015	R248 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
27/07/2015	R248 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
27/07/2015	R248 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00